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DISCRETE HARMONIC ANALYSIS

This self-contained book introduces readers to discrete harmonic analysis with an emphasis on the Discrete Fourier Transform and the Fast Fourier Transform on finite groups and finite fields, as well as their noncommutative versions. It also features applications to number theory, graph theory, and representation theory of finite groups. Beginning with elementary material on algebra and number theory, the book then delves into advanced topics from the frontiers of current research, including spectral analysis of the DFT, spectral graph theory and expanders, representation theory of finite groups and multiplicity-free triples, Tao's uncertainty principle for cyclic groups, harmonic analysis on $GL(2, F_q)$, and applications of the Heisenberg group to DFT and FFT. With numerous examples, figures, and more than 160 exercises to aid understanding, this book will be a valuable reference for graduate students and researchers in mathematics, engineering, and computer science.

Tullio Ceccherini-Silberstein is Professor of Mathematical Analysis at Università del Sannio, Benevento. He is also an editor of the EMS journal *Groups, Geometry, and Dynamics*. He has written more than 80 research articles on topics ranging from functional and harmonic analysis to group theory, ergodic theory and dynamical systems, and theoretical computer science. He has also coauthored four monographs and four proceedings volumes.

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Discrete Harmonic Analysis
Representations, Number Theory, Expanders,
and the Fourier Transform

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To the memory of my six (sic!) grandparents:

Tullio Levi-Civita, Padua 29.3.1873 – Rome 29.12.1941

Libera Trevisani Levi-Civita, Verona 17.5.1890 – Rome 11.12.1973

Riccardo Vittorio **Ceccherini** Stame, Rome 7.6.1903 – Rome 16.10.1991

Piera Paoletti Ceccherini, Florence 9.8.1896 – Rome 8.5.1973

Walter **Silberstein**, Vienna 14.7.1911 – Auschwitz 11.7.1944

Edith Hahn Silberstein, Vienna 7.2.1911 – Auschwitz 23.5.1944

To my parents, Cristina, Nadiya, and Virginia

To the memory of my father, and to my mother

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Frontmatter
[More Information](#)

Contents

<i>Preface</i>	<i>page xi</i>
Part I Finite Abelian groups and the DFT	
1 Finite Abelian groups	3
1.1 Preliminaries in number theory	3
1.2 Structure theory of finite Abelian groups: preliminary results	10
1.3 Structure theory of finite Abelian groups: the theorems	18
1.4 Generalities on endomorphisms and automorphisms of finite Abelian groups	26
1.5 Endomorphisms and automorphisms of finite cyclic groups	30
1.6 The endomorphism ring of a finite Abelian p -group	35
1.7 The automorphisms of a finite Abelian p -group	40
1.8 The cardinality of $\text{Aut}(A)$	42
2 The Fourier transform on finite Abelian groups	46
2.1 Some notation	46
2.2 Characters of finite cyclic groups	48
2.3 Characters of finite Abelian groups	50
2.4 The Fourier transform	53
2.5 Poisson's formulas and the uncertainty principle	59
2.6 Tao's uncertainty principle for cyclic groups	62
3 Dirichlet's theorem on primes in arithmetic progressions	74
3.1 Analytic preliminaries	74
3.2 Preliminaries on multiplicative characters	84
3.3 Dirichlet L -functions	89
	vii

viii	<i>Contents</i>	
	3.4 Euler's theorem	96
	3.5 Dirichlet's theorem	99
4	Spectral analysis of the DFT and number theory	101
	4.1 Preliminary results	101
	4.2 The decomposition into eigenspaces	107
	4.3 Applications: some classical results by Gauss and Schur	115
	4.4 Quadratic reciprocity and Gauss sums	116
5	The Fast Fourier Transform	129
	5.1 A preliminary example	129
	5.2 Stride permutations	131
	5.3 Permutation matrices and Kronecker products	139
	5.4 The matrix form of the FFT	151
	5.5 Algorithmic aspects of the FFT	161
	Part II Finite fields and their characters	
6	Finite fields	167
	6.1 Preliminaries on ring theory	167
	6.2 Finite algebraic extensions	171
	6.3 The structure of finite fields	176
	6.4 The Frobenius automorphism	177
	6.5 Existence and uniqueness of Galois fields	178
	6.6 Subfields and irreducible polynomials	183
	6.7 Hilbert Satz 90	187
	6.8 Quadratic extensions	192
7	Character theory of finite fields	197
	7.1 Generalities on additive and multiplicative characters	197
	7.2 Decomposable characters	201
	7.3 Generalized Kloosterman sums	203
	7.4 Gauss sums	210
	7.5 The Hasse-Davenport identity	213
	7.6 Jacobi sums	217
	7.7 On the number of solutions of equations	222
	7.8 The FFT over a finite field	227
	Part III Graphs and expanders	
8	Graphs and their products	235
	8.1 Graphs and their adjacency matrix	235

Contents

ix

8.2	Strongly regular graphs	241
8.3	Bipartite graphs	245
8.4	The complete graph	247
8.5	The hypercube	248
8.6	The discrete circle	250
8.7	Tensor products	252
8.8	Cartesian, tensor, and lexicographic products of graphs	258
8.9	Wreath product of finite graphs	265
8.10	Lamplighter graphs and their spectral analysis	268
8.11	The lamplighter on the complete graph	270
8.12	The replacement product	273
8.13	The zig-zag product	277
8.14	Cayley graphs, semidirect products, replacement products, and zig-zag products	279
9	Expanders and Ramanujan graphs	283
9.1	The Alon-Milman-Dodziuk theorem	284
9.2	The Alon-Boppana-Serre theorem	295
9.3	Nilli's proof of the Alon-Boppana-Serre theorem	300
9.4	Ramanujan graphs	307
9.5	Expander graphs	309
9.6	The Margulis example	311
9.7	The Alon-Schwartz-Shapira estimate	320
9.8	Estimates of the first nontrivial eigenvalue for the Zig-Zag product	327
9.9	Explicit construction of expanders via the Zig-Zag product	338
 Part IV Harmonic analysis on finite linear groups		
10	Representation theory of finite groups	343
10.1	Representations, irreducibility, and equivalence	343
10.2	Schur's lemma and the orthogonality relations	349
10.3	The group algebra and the Fourier transform	361
10.4	Group actions and permutation characters	372
10.5	Conjugate representations and tensor products	380
10.6	The commutant of a representation	390
10.7	A noncommutative FFT	397
11	Induced representations and Mackey theory	399
11.1	Induced representations	399
11.2	Frobenius reciprocity	409

11.3	Preliminaries on Mackey's theory	413
11.4	Mackey's formula for invariants	414
11.5	Mackey's lemma	419
11.6	The Mackey-Wigner little group method	421
11.7	Semidirect products with an Abelian group	424
12	Fourier analysis on finite affine groups and finite Heisenberg groups	426
12.1	Representation theory of the affine group $\text{Aff}(\mathbb{F}_q)$	426
12.2	Representation theory of the affine group $\text{Aff}(\mathbb{Z}/n\mathbb{Z})$	432
12.3	Representation theory of the Heisenberg group $H_3(\mathbb{Z}/n\mathbb{Z})$	437
12.4	The DFT revisited	443
12.5	The FFT revisited	447
12.6	Representation theory of the Heisenberg group $H_3(\mathbb{F}_q)$	457
13	Hecke algebras and multiplicity-free triples	460
13.1	Preliminaries and notation	460
13.2	Hecke algebras	462
13.3	Commutative Hecke algebras	466
13.4	Spherical functions: intrinsic theory	469
13.5	Harmonic analysis on the Hecke algebra $\mathcal{H}(G, K, \chi)$	474
14	Representation theory of $\text{GL}(2, \mathbb{F}_q)$	482
14.1	Matrices associated with linear operators	482
14.2	Canonical forms for $\mathfrak{M}_2(\mathbb{F})$	484
14.3	The finite case	488
14.4	Representation theory of the Borel subgroup	492
14.5	Parabolic induction	494
14.6	Cuspidal representations	501
14.7	Whittaker models and Bessel functions	512
14.8	Gamma coefficients	522
14.9	Character theory of $\text{GL}(2, \mathbb{F}_q)$	527
14.10	Induced representations from $\text{GL}(2, \mathbb{F}_q)$ to $\text{GL}(2, \mathbb{F}_{q^m})$	533
14.11	Decomposition of tensor products	540
	Appendix Chebyshev polynomials	543
	<i>Bibliography</i>	555
	<i>Index</i>	563

Preface

The aim of the present monograph is to introduce the reader to some central topics in discrete harmonic analysis, namely character theory of finite Abelian groups, (additive and multiplicative) character theory of finite fields, graphs and expanders, and representation theory of finite (possibly not Abelian) groups, including spherical functions, associated Fourier transforms, and spectral analysis of invariant operators. An important transversal topic, which is present in several sections of the book, is constituted by tensor products, which are developed for matrices, graphs, and representations.

We have written the book to be as self-contained as possible: it only requires some elementary notions in linear algebra (including the spectral theorem and its applications), abstract algebra (first rudiments in the theory of finite groups and rings), and elementary number theory.

First of all, we study in detail the structure of finite Abelian groups and their automorphisms. We then introduce the corresponding character theory leading to a complete analysis of the Fourier transform, focusing on the connections with number theory. For instance, we deduce Gauss law of quadratic reciprocity from the spectral analysis of the Discrete Fourier Transform. Actually, characters of finite Abelian groups will appear also, as a fundamental tool in the proof of several deep results, in subsequent chapters, constituting this way the central topic and common thread of the whole book.

We also present Dirichlet's theorem on primes in arithmetic progressions, which is based on the character theory of finite Abelian groups as well as Tao's uncertainty principle for (finite) cyclic groups [157].

Our treatment also includes an exposition of the Fast Fourier Transform, focusing on the theoretical aspects related to its expressions in terms of factorizations and tensor products. This part of the monograph is inspired, at least partially, by the important work of Auslander and Tolimieri [15] and the papers

by Davio [50] and Rose [130]. The book by Stein and Shakarchi [150] has been a fundamental source for our treatment of Dirichlet's theorem as well as for the first section of the chapter on the Fast Fourier Transform.

The second part of the book constitutes a self-contained introduction to the basic algebraic theory of finite fields and their characters. This includes, on the one hand, a complete study of the automorphisms, norms, traces, and quadratic extensions of finite fields and, on the other hand, additive characters and multiplicative characters and several associated sums (trigonometric and Gaussian) and the Fast Fourier Transform over finite fields. One of the main goals is to present the generalized Kloosterman sums from Piatetski-Shapiro's monograph [123], which will play a fundamental role in Chapter 14 on the representation theory of $GL(2, \mathbb{F}_q)$. We also introduce the reader to the study, initiated by André Weil [165], of the number of solutions of equations over finite fields and present the Hasse-Davenport identity [48], which relates the Gauss sums over a finite field and those over a finite extension.

The third part is devoted to harmonic analysis on finite graphs and several constructions such as the replacement product and the zig-zag product. The central themes are expanders and Ramanujan graphs. We present the basic theorems of Alon-Milman and Dodziuk, and of Alon-Boppana-Serre, on the isoperimetric constant and the spectral gap of a (finite, undirected, connected) regular graph, and their connections. We discuss a few examples with explicit computations showing optimality of the bounds given by the above theorems. We then give the basic definitions of expanders and describe three fundamental constructions due to Margulis, to Alon, Schwartz, and Shapira (based on the replacement product), and to Reingold, Vadhan, and Wigderson (based on the zig-zag product). In these constructions, the harmonic analysis on finite Abelian groups and finite fields we developed in the previous parts plays a crucial role. The presentation is inspired by the monographs by Terras [159], Lubotzky [99], and by Davidoff-Sarnak-Valette [49], as well as by the papers by Hoory-Linial-Wigderson [74], Alon-Schwartz-Shapira [10], and Alon-Lubotzky-Wigderson [8].

The final part of the present monograph is devoted to the representation theory of finite groups with emphasis on induced representations and Mackey theory. This includes a complete description of the irreducible representations of the affine groups and Heisenberg groups with coefficients in both the finite field \mathbb{F}_q and the ring $\mathbb{Z}/n\mathbb{Z}$. Moreover, both the Discrete Fourier Transform and the Fast Fourier Transform are revisited, following Auslander-Tolimieri [15] and Schulte [142], in terms of two different realizations of a particular representation of the Heisenberg group. In Chapter 13 we develop, with a complete and original treatment, the basic theory of multiplicity-free triples, their associated

spherical functions, and (commutative) Hecke algebras. This is a subject that has not yet received the attention it deserves. As far as we know, this notion is just mentioned in some exercises in Macdonald's book [105]. The classical theory of finite Gelfand pairs, which constitutes a particular yet fundamental case, was essentially covered in our first monograph [29]. The exposition culminates with a complete treatment of the representation theory of $GL(2, \mathbb{F}_q)$, along the lines developed by Piatetski-Shapiro [123]: our approach, via multiplicity-free triples, constitutes our original contribution to the theory.

All this said, one can use this monograph as a textbook for at least four different courses on:

- (i) **Finite Abelian groups, the DFT, and the FFT** (the structure of finite Abelian groups, their character theory, and the Fourier transforms): Sections 1.1, 1.2, and 1.3, and Chapters 2, 4, and 5. The remaining sections in Chapter 1 as well as Chapter 3 are optional.
- (ii) **Finite commutative harmonic analysis** (the structure of finite Abelian groups, their character theory, and the Fourier transforms; Dirichlet's theorem; finite fields and their characters): Sections 1.1, 1.2, and 1.3, and Chapters 2, 3, 4, 6, and 7.
- (iii) **Graph theory** (a brief introduction to finite graphs, various notions of graph products, spectral theory, and expanders): Sections 1.1, 1.2, 1.3, 2.1, 2.2, 2.3, and 2.4, and Chapters 8 and 9 (omitting, if necessary, the parts involving character theory of finite fields).
- (iv) **Finite harmonic analysis** (representation theory of finite groups: from the basics to $GL(2, \mathbb{F}_q)$): Sections 1.1, 1.2, and 1.3, Chapters 2, 4, and 6, Sections 7.1, 7.2, 7.3, and 7.4, and the whole of Part IV (Section 12.5, Chapter 13, and Sections 14.7 and 14.8 may be omitted).

We thank Alfredo Donno for interesting discussions as well as for helping us with some figures. We also express our deep gratitude to Sam Harrison, Kaitlin Leach, Clare Dennison, Adam Kratoska, and Mark Fox from Cambridge University Press as well as the project manager Vijay Kumar Bhatia and the copyeditor Sara Barnes, for their constant encouragement and most precious help at all stages of the editing process.

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